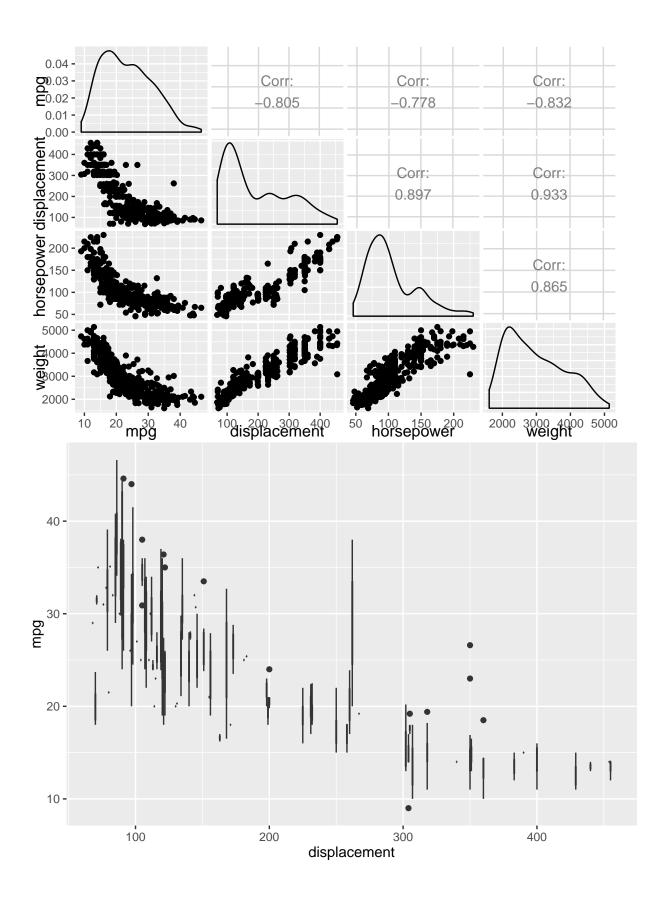
Trabajo 3

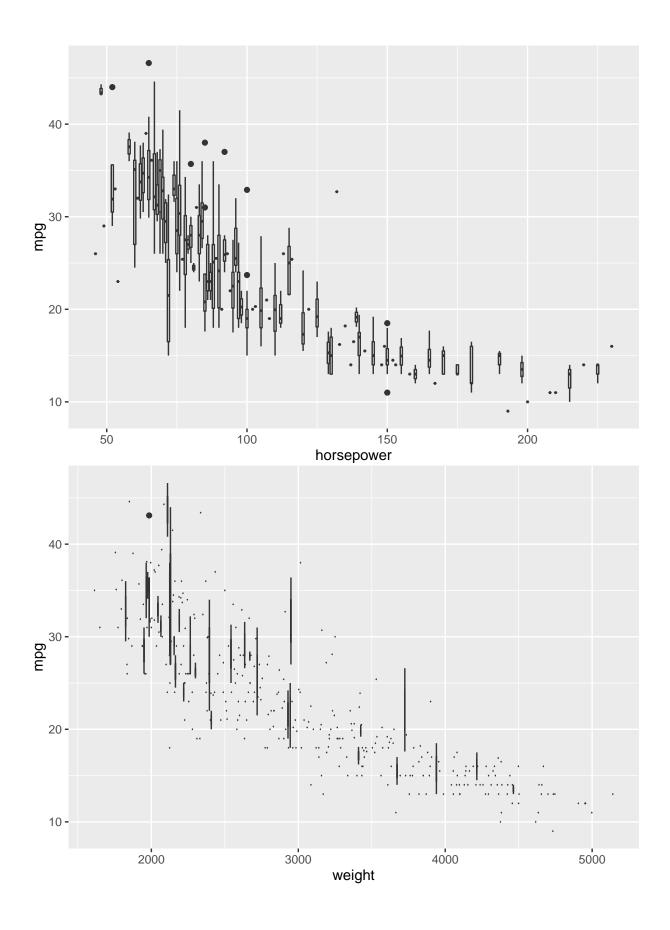
Antonio Álvarez Caballero 27 de mayo de 2016

Ejercicio 1

Apartado a)

Parece ser que las variables de las que más depende mpg son displacement, horsepower y weight. Veámoslas con más detalle.





Apartado b)

Seleccionamos las variables que hemos decidido para predecir.

```
Auto.selected <- Auto[,c("displacement","horsepower","weight")]</pre>
```

Apartado c)

Como nuestro conjunto de datos es grande (392 instancias), podemos realizar un muestreo aleatorio. Así tampoco falseamos las muestras, cosa que podría pasarnos si realizamos un muestreo estratificado.

```
index <- sample(nrow(Auto), size = 0.8*nrow(Auto) )
Auto.train <- Auto.selected[index,]
Auto.test <- Auto.selected[-index,]</pre>
```

Apartado d)

Vamos a crear una nueva variable, $mpg\theta 1$, la cual tendrá 1 si el valor de mpg está por encima de la mediana y -1 en otro caso.

```
mpg01 <- ifelse(Auto$mpg >= median(Auto$mpg), 1, 0)
Auto.selected$mpg01 <- mpg01
Auto.train$mpg01 <- mpg01[index]
Auto.test$mpg01 <- mpg01[-index]</pre>
```

Apartado d1)

Vamos a ajustar un modelo de regresión logística para predecir mpg01.

```
model.LogReg <- glm(mpg01 ~ ., data = Auto.train, family = binomial)
prediction.LogReg <- predict(model.LogReg, newdata = Auto.test)
prediction.LogReg</pre>
```

```
26
##
               5
                            10
                                           12
                                                                        37
##
    -4.04368525
                  -7.48368974
                                 -5.44899213
                                               -9.52300480
                                                             -1.42407833
##
              38
                            44
                                           45
                                                         48
                                                                        49
##
    -1.61152690
                   -8.67950592
                                 -9.62774405
                                               -1.79314656
                                                             -1.10221355
##
                                                         71
              58
                            60
                                           64
                                                                        73
##
     1.83211841
                    3.44739679
                                 -8.13689797
                                               -8.72066034
                                                              -5.28041034
##
              79
                            80
                                           87
                                                         90
                                                                        92
     0.64503893
                    3.07579492
                                 -4.84599161
                                               -5.20380250
##
                                                              -7.44172538
##
              96
                            99
                                          100
                                                        103
                                                                      107
   -11.54802619
                   -1.78524803
                                 -0.93422861
                                                4.32005837
                                                              -7.99482997
##
##
                           116
                                                        123
             108
                                          122
                                                                       124
    -0.62618624
                   -5.97977326
                                 -4.45739214
                                                0.48112296
                                                              -0.59389526
##
##
             125
                           132
                                                        146
                                          137
                                                                      152
##
    -6.34601345
                    4.17773124
                                 -5.41012960
                                                3.85517658
                                                               3.69981282
##
             154
                           155
                                          165
                                                        167
                                                                       180
##
    -2.31288985
                   -1.13603253
                                 -1.44956306
                                               -3.11627459
                                                               0.32691408
##
             187
                           198
                                          201
                                                        202
                                                                      206
##
     2.51972946
                    3.60384424
                                 -1.62071049
                                               -2.85040481
                                                               2.92790375
                           221
                                                        230
##
             219
                                          224
                                                                      235
```

```
4.35179380
                   3.64178815
                               -5.75035971 -7.98131760
##
                                                            0.74973498
##
            239
                          243
                                        246
                                                      249
                                                                   250
                   0.59960079
                                3.92457004
                                                           -2.40499017
##
     2.80275212
                                              4.20408780
            258
                                        277
                                                      282
##
                          271
                                                                   287
##
    -1.11703835
                   1.13841895
                                0.04431415
                                             -0.16844383
                                                           -4.21416919
##
            300
                                        333
                                                     341
                          318
                                                                   347
##
     0.54742764
                   2.76060074
                                4.06863233
                                              0.79676274
                                                            3.37799439
                                        358
##
            350
                          353
                                                      359
                                                                   360
                                                            0.16202180
##
     3.56640725
                   2.81333105
                                0.93194508
                                              1.76691942
##
                                        376
                                                                   382
            368
                          372
                                                      378
##
     1.43548956
                   1.48243855
                                3.48742203
                                              3.30971798
                                                            2.80219058
                                                      397
##
            385
                          388
                                        393
     3.58070768
                   0.86587481
                                0.83732702
##
                                              1.33745012
error.test <- "; Esto cómo va?"
```

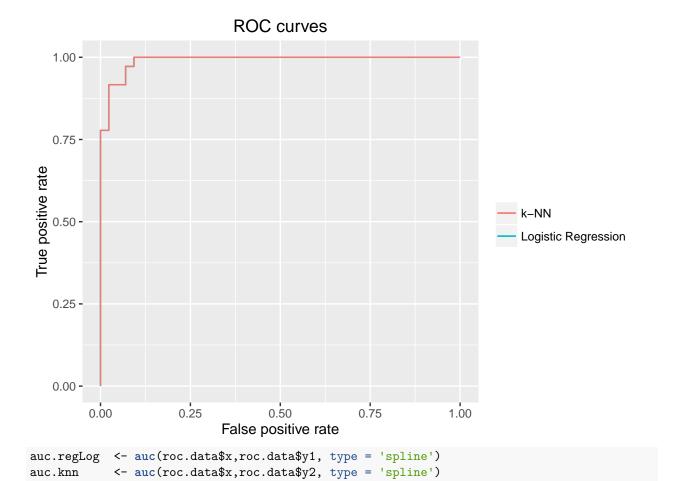
El error de test de este modelo es ¿Esto cómo va?.

Apartado d2)

Ahora vamos a ajusart un modelo k-NN.

Apartado d3)

Veamos las curvas ROC de ambos modelos.



El área bajo la curva de la ROC de regresión logística es 0.9868717 y la del k-NN es 0.9868717. Luego k-NN es el modelo que mejor performance tiene.

Apartado e) (Bonus-1)

Para estudiar el error con validación cruzada hacemos uso de cv.glm

```
model.full.LogReg <- glm(mpg01 ~ ., data = Auto.selected)
cv.LogReg <- cv.glm(data = Auto.selected, glmfit = model.full.LogReg, K = 5)
cv.LogReg$delta</pre>
```

[1] 0.1035423 0.1033395

El error estimado es el primero de este vector. El segundo es un ajusto para compenar el sesgo introducido al no usar Leave-One-Out.

Para el caso del k-NN

Por tanto, vemos que es mejor uno.

Apartado f) (Bonus-2)

Por hacer

Ejercicio 2

Apartado a)

Ajustamos con validación cruzada sobre la variable crim, que es la que está en la posición 1.

```
attach(Boston)

index <- sample(nrow(Boston), 0.8*nrow(Boston))
Boston.full <- Boston
Boston.train <- Boston[index,]
Boston.test <- Boston[-index,]

model.Boston <- glmnet(as.matrix(Boston.train[,-1]),Boston.train[,1], alpha = 1)</pre>
```

Apartado b)

Ahora utilizamos un método LASSO y seleccionamos las variables que están por encima de un umbral.

```
cv.Boston <- cv.glmnet(as.matrix(Boston[,-1]), Boston[,1], nfolds = 5, alpha = 1)
lasso.coeff <- predict(cv.Boston, type="coefficients", s = cv.Boston$lambda.min)
threshold <- 0.1
selected <- which(abs(lasso.coeff) > threshold)[-1]
```

Con esto afirmamos que las características que superan nuestro umbral 0.1 son 4, 5, 6, 8, 9, 11, 13, 14.

Seguir con regularización.

Apartado c)

Al igual que en el anterior apartado, definimos una nueva variable usando la mediana como umbral.

```
crim1 <- ifelse(Boston$crim > median(Boston$crim), 1, -1)
Boston.full$crim1 <- crim1
Boston.train.crim1 <- Boston.full[index,]
Boston.test.crim1 <- Boston.full[-index,]</pre>
```

Ahora ajustamos varias SVM, probaremos la lineal y con los núcleos disponibles, y veremos cómo se comporta cada uno. 'Ver cuál sería mejor a priori con pairs o similar'.

```
svm.linear <- svm(crim1 ~ ., data = Boston.train.crim1[,-1], kernel = "linear")
svm.linear.prediction <- predict(svm.linear, newdata = Boston.test.crim1[,-1])
# confusionMatrix(svm.linear.prediction, Boston.test$crim1)
svm.linear.prediction</pre>
```

```
##
             2
                          3
                                       5
                                                    9
                                                                             31
                                                                15
   -0.82252184 -0.72809080 -1.00711060 -0.31060336 -0.65010314 -0.63253707
##
            47
                         50
                                      52
                                                   55
                                                                56
                                                                             73
##
   -1.02462280 -0.90718580 -0.89138476
                                         -1.12111243 -1.06478406
                                                                   -0.97076519
##
            80
                         88
                                      90
                                                   94
                                                                95
   -0.65501325 -1.10169183 -0.95948355 -0.48362314 -0.34723009 -1.15557372
##
           110
                        115
                                     117
                                                  120
                                                               122
                                                                           125
## -0.57850164 -0.34903447 -0.34292145 -0.39308417
                                                       0.36498117
                                                                    0.39714707
##
           132
                        133
                                     141
                                                  142
                                                               146
                                                                           152
```

```
0.37566582 0.41862995 0.33566793 0.38481647 1.12646434 1.07520224
##
           153
                                                  183
                        157
                                     162
                                                               187
                                                                           191
                 1.04963182
##
    0.81077434
                             0.77379481 -0.80470863 -0.76717346 -0.79011222
##
           199
                        201
                                     204
                                                  206
                                                               211
                                                                           212
##
   -0.90513924 -1.09438929
                            -0.72165449
                                         -0.74404814 -0.63046993 -0.65598160
                                                  223
##
           219
                        220
                                     221
                                                               232
   -0.21337449 -0.21782429 -0.63465795
                                         -0.65556938 -0.45988401 -0.47276188
##
           240
                        251
                                     253
                                                  258
                                                               268
   -0.90294523 -0.97838389 -0.90757548
                                          0.08261912 -0.14504616 -1.04933618
##
           279
                        284
                                     286
                                                  290
                                                               302
                                                                           305
   -0.88052403 -1.06274533 -1.25591606
                                         -0.92761107 -0.79337605 -0.87075103
                                     325
##
           309
                        318
                                                  330
                                                               341
                                                                           342
##
   -0.44492390 -0.47029723 -0.81292835
                                         -1.10010344 -0.92749404 -1.01143364
##
           345
                        354
                                     356
                                                  359
                                                               360
   -0.79294331 -0.95419970 -1.32627595
                                          1.08728465
                                                       1.23551558
                                                                    1.10184136
##
##
           376
                        377
                                     382
                                                  386
                                                               390
                 0.97908812
                                                                    1.03069118
##
    0.96587257
                             0.94350282
                                          0.98293677
                                                       0.99942824
##
           393
                        394
                                     395
                                                               404
                                                  397
    0.98702676
                 0.97905053
                             0.97201087
                                                       0.92536606
##
                                          0.99721490
                                                                    0.85044175
##
           415
                        416
                                     421
                                                  423
                                                               429
##
    1.06753281
                 1.05477456
                              1.12650835
                                          0.87409773
                                                       0.96825447
                                                                    0.80279720
##
                        440
                                     443
                                                  445
                                                               446
                             1.18760188
    0.84750299
                 1.11024204
##
                                          1.14445048
                                                       1.21544873
                                                                    1.18541683
##
                        467
                                     470
                                                  471
                                                               474
                                                      0.92116178 -0.40447905
    1.11697821 1.04469147 0.66749769
                                         0.78164150
svm.polynomial <- svm(crim1 ~ ., data = Boston.train.crim1[,-1], kernel = "polynomial")</pre>
svm.polynomial.prediction <- predict(svm.polynomial, newdata = Boston.test.crim1[,-1])</pre>
# confusionMatrix(sum.polynomial.prediction, Boston.test$crim1)
svm.polynomial.prediction
                                                    9
                                                                15
                                                                             31
##
   -0.94192116 -0.78806401 -0.84563645 -1.29723268 -0.60896262 -0.17472712
            47
                         50
                                      52
                                                   55
                                                                56
##
   -0.94238126 -0.97498086 -1.10735982 -1.13042213 -0.88473260 -0.97927064
            80
                         88
                                      90
                                                   94
                                                                95
                                                                             97
   -0.77262743 -0.95726196 -0.99724612 -0.76471872 -0.76020115 -0.98326960
##
##
           110
                        115
                                     117
                                                  120
                                                               122
   -0.62956552 -0.70863331 -0.69608959 -0.69372255 -0.75778015 -0.58178394
           132
                        133
                                     141
                                                  142
                                                               146
                                                                    1.13110871
##
   -0.44166134 -0.45229355 -0.17726954
                                          0.06165511
                                                       0.92086864
##
           153
                        157
                                     162
                                                  183
                                                               187
##
    0.16622200
                 0.90093560
                             1.05959378 -1.02002098 -0.01299808 -0.98606316
##
           199
                        201
                                     204
                                                  206
                                                               211
                                                                           212
##
   -0.97764140 -0.94044625 -1.06725491 -0.77577936
                                                       0.41204440
                                                                    0.23930236
##
           219
                        220
                                     221
                                                  223
                                                               232
                                                                           238
    0.33188924
                 0.40249161
                             0.85036421
                                          0.55033193 -0.51829848 -0.51542943
##
                                                               268
                                                                           270
##
           240
                        251
                                     253
                                                  258
##
   -0.91667742 -0.95912467 -0.76785795
                                          1.88475078
                                                       0.99643027 -0.62262924
##
           279
                        284
                                     286
                                                  290
                                                               302
                                                                           305
   -0.83563045 -3.97086788 -1.31785433
                                         -0.80444604 -0.83195348 -0.79561371
##
           309
                        318
                                     325
                                                  330
                                                               341
                                                                           342
   -0.75491526 -0.69949395 -0.82432723 -1.06434090 -0.79375096 -1.24754722
##
           345
                        354
                                     356
                                                  359
                                                               360
```

-0.78566338 -0.81240139 -1.02763557 0.75762202 1.01724944 1.01908132

```
377
                                                                            391
##
           376
                                     382
                                                  386
                                                               390
##
    0.94906323
                 0.95879864
                              0.93649533
                                          0.98728092
                                                       1.06059927
                                                                    1.04613189
##
           393
                        394
                                     395
                                                  397
                                                               404
                                                                            411
    1.05926079
                 1.01227700
                                                        1.03473008
##
                              1.03436225
                                          0.98561183
                                                                    1.05672427
##
           415
                        416
                                     421
                                                  423
                                                               429
                                                                            431
    0.83674976
                 1.02781360
                              0.99803109
                                          0.94879954
                                                       0.98977352
                                                                    0.90342485
##
##
           432
                        440
                                     443
                                                  445
                                                               446
                                                                            455
                                                                    1.01024031
                              1.01293123
                                           1.09430075
##
    0.90568332
                 1.15399655
                                                        1.09120657
##
            461
                        467
                                     470
                                                  471
                                                               474
    0.97163969
               0.90375439 1.01096260
                                          0.89050279
                                                       0.93608024 -0.68306846
svm.radial <- svm(crim1 ~ ., data = Boston.train.crim1[,-1], kernel = "radial")</pre>
svm.radial.prediction <- predict(svm.radial, newdata = Boston.test.crim1[,-1])</pre>
# confusionMatrix(sum.radial.prediction, Boston.test$crim1)
svm.radial.prediction
##
                           3
                                       5
                                                    9
                                                                15
                                                                             31
##
   -0.96593935 -0.74014673 -0.83585347 -0.86079950
                                                       0.10763094
                                                                    0.97879142
            47
                         50
                                      52
                                                   55
                                                                56
   -0.97735549 -0.96654562 -1.18240251 -0.75787351 -0.84207195 -0.93515272
##
##
            80
                         88
                                      90
                                                   94
                                                                95
##
   -0.89763344 -1.16366669 -1.03370327 -0.88161249 -0.72991190 -1.25316314
##
           110
                        115
                                     117
                                                  120
                                                               122
   -0.29044028 -0.64300194 -0.71923508 -0.62300775
                                                       0.08470164
                                                                    0.28746113
##
##
           132
                        133
                                     141
                                                  142
                                                               146
                                                                            152
                                          0.66915044
##
    0.73279844
                 0.64937482
                              0.83744311
                                                       0.79055297
                                                                    1.11414967
##
           153
                                                  183
                                                               187
                        157
                                     162
##
    0.81872438
                 0.76610374
                              1.02837168 -0.69519688 -0.02803858
                                                                   -0.94125079
##
           199
                        201
                                     204
                                                  206
                                                               211
                                                                            212
##
   -0.97192757 -0.88391907 -0.96306469 -0.85759326
                                                       0.48948645
                                                                    0.61291554
##
                        220
                                     221
                                                  223
                                                               232
                                                                            238
           219
##
    0.66610401
                 0.55883880
                              0.47498146
                                          0.27616039 -0.18195290 -0.24577100
                                                                            270
##
           240
                        251
                                     253
                                                  258
                                                               268
##
   -1.09648990 -0.97262598 -0.66911847
                                           1.08410339
                                                       0.81708152 -0.25173409
           279
##
                        284
                                     286
                                                  290
                                                               302
                                                                            305
   -1.08069222 -0.55967491 -1.04215020 -1.03245544 -1.06625820 -0.91325980
##
           309
                        318
                                     325
                                                  330
                                                               341
##
   -0.57701814 -0.40744934 -0.96842649 -0.96470276 -0.57161193 -1.05888848
##
                        354
                                     356
                                                  359
                                                               360
           345
                                                                            370
                                          0.93701086
                                                       1.05080023
##
   -0.96346872 -0.62397108 -0.87881765
                                                                    0.93173460
##
           376
                        377
                                     382
                                                  386
                                                               390
                                                                            391
##
    0.90949453
                 0.94308231
                              0.94841143
                                          0.93217978
                                                       0.99286737
                                                                    1.03419667
##
           393
                        394
                                     395
                                                  397
                                                               404
                                                                            411
##
    0.98087457
                 0.98618162
                              0.98678216
                                          0.98802273
                                                       0.93964003
                                                                    0.80051696
##
           415
                        416
                                     421
                                                  423
                                                               429
                                                                            431
                 0.90785798
                                                                    0.95396023
##
    0.83972788
                              1.06413284
                                           1.04557818
                                                        1.01216337
##
           432
                        440
                                     443
                                                  445
                                                               446
                                                                            455
    0.91142396
                 1.03134551
                              1.06703788
                                           1.03962790
                                                       0.96338609
                                                                    0.92000864
##
##
           461
                        467
                                     470
                                                  471
                                                               474
                                                                            494
    1.08293144 0.99575619 0.89954051 0.97275270
                                                       1.01153053 -0.41844807
svm.sigmoid <- svm(crim1 ~ ., data = Boston.train.crim1[,-1], kernel = "sigmoid")</pre>
svm.sigmoid.prediction <- predict(svm.sigmoid, newdata = Boston.test.crim1[,-1])</pre>
# confusionMatrix(svm.sigmoid.prediction, Boston.test$crim1)
svm.sigmoid.prediction
```

```
##
               2
                              3
                                            5
                                                                         15
##
    -0.05945781
                   -0.74035688
                                 -3.29148884
                                                -3.95870979
                                                               -2.21952959
##
              31
                             47
                                           50
                                                          52
                                                                         55
    -7.00574408
                                                 1.14832797
##
                   -0.60282240
                                 -1.16406446
                                                               5.98342552
##
              56
                             73
                                           80
                                                          88
                                                                         90
                    0.72668613
                                  0.04106608
                                                -0.52991545
                                                               -0.02886361
##
   -15.96743858
                             95
##
              94
                                           97
                                                         110
                                                                       115
                    3.83874296
##
     4.59546721
                                 -1.14818566
                                                -3.73697867
                                                               -2.04687325
##
             117
                            120
                                          122
                                                         125
                                                                       132
    -1.45442104
                   -2.26368625
                                 -0.42289140
                                                -1.12929415
                                                               0.57145123
##
##
             133
                            141
                                          142
                                                         146
                                                                       152
                                  6.00879382
##
     0.62016954
                    0.81601218
                                                -5.32884132
                                                               -3.21365465
##
             153
                            157
                                          162
                                                         183
                                                                       187
                                 10.94711347
                   -5.17549212
                                                 1.79531114
##
    -6.00512167
                                                               -2.05154228
##
             191
                            199
                                          201
                                                         204
                                                                       206
##
    -7.49981630
                  -16.03488215
                                -13.16570482
                                               -18.13622075
                                                                0.40955487
##
                            212
                                          219
             211
                                                         220
                                                                       221
##
    -1.01986854
                   -3.94679757
                                 -1.52904791
                                                 1.75056916
                                                                1.66247828
##
                            232
                                          238
                                                                       251
             223
                                                         240
##
     1.99518343
                    0.65047796
                                  0.61356533
                                                -0.90782245
                                                               0.07637239
##
             253
                            258
                                          268
                                                         270
                                                                       279
##
    -4.05286330
                    9.42135654
                                  4.42726858
                                                 4.39898716
                                                                1.18377126
##
                                                         302
             284
                            286
                                          290
                                                                       305
   -19.11848748
                   -5.05063078
                                 -3.30160561
                                                 0.38396171
                                                               -1.29092787
##
                                                         330
##
             309
                            318
                                          325
                                                                       341
##
     1.22109437
                   -1.88759862
                                  0.56171033
                                                -1.16946099
                                                               -1.02185250
##
             342
                            345
                                          354
                                                         356
                                                                       359
    -7.82995406
                   -2.29635587
                                                 2.80066557
##
                                -15.62018211
                                                               -5.35268726
##
             360
                            370
                                          376
                                                         377
                                                                       382
##
    -0.30298211
                   -2.76560278
                                 -3.29679334
                                                 1.46364829
                                                                2.14391814
             386
##
                            390
                                          391
                                                         393
                                                                       394
##
    11.91427764
                    7.00035325
                                  3.50132839
                                                 9.88493413
                                                                1.01838333
##
             395
                            397
                                          404
                                                         411
                                                                       415
##
     2.85696579
                    1.97857328
                                  6.90633420
                                                 1.48625580
                                                               18.59697191
##
             416
                            421
                                          423
                                                         429
                                                                       431
                                                               -1.16459688
##
     9.32104354
                    0.49278115
                                 -1.19661726
                                                 3.35020638
##
             432
                            440
                                          443
                                                         445
                                                                       446
##
    -1.44300697
                    6.91653071
                                   1.77839795
                                                 7.87140145
                                                               6.92099424
             455
                            461
                                          467
                                                         470
##
                                                                       471
     2.26214613
                   -1.30574793
                                  0.81052246
                                                -3.73009159
                                                              -3.31998240
##
##
             474
                            494
##
    -4.99372860
                   -1.26422621
```

Analizar el error.

Apartado d) (Bonus-3)

```
Ajustamos con validación cruzada sobre la variable crim.
```

```
cv.Boston <- cv.glmnet(as.matrix(Boston[,-1]), Boston[,1], nfolds = 5, alpha = 1)
```

El error de validación cruzada (respondiendo al Bonus-3) es

```
cv.Boston$cvm
```

```
## [1] 73.18910 70.02364 66.63692 63.22860 60.39827 58.04786 56.09593
## [8] 54.47489 53.01730 51.70605 50.56053 49.54884 48.68732 47.98180
## [15] 47.40236 46.92175 46.52106 46.18694 45.90859 45.67129 45.45625
## [22] 45.24990 45.05418 44.88901 44.74981 44.63289 44.53279 44.44685
## [29] 44.37432 44.30845 44.24058 44.14885 44.04908 43.94954 43.86372
## [36] 43.80016 43.75173 43.69488 43.62922 43.55415 43.47634 43.41514
## [43] 43.36609 43.32745 43.28323 43.23711 43.20371 43.17616 43.15469
## [50] 43.13743 43.12356 43.11371 43.10480 43.09708 43.09161 43.08766
## [57] 43.07883 43.07458 43.06981 43.06786 43.06547 43.06394 43.06274
## [64] 43.06208 43.06249 43.06266 43.06300 43.06391 43.06457 43.06525
## [71] 43.06684 43.06781 43.06850 43.06953 43.07003 43.07066
```

Completar solución.

Ejercicio 3

Apartado a)

Ya tenemos cargado y separado el conjunto de datos en 80% training y 20% test.

Apartado b)

Vamos a ajusar un modelo de Bagging. Para ello usaremos el RandomForest y le diremos que use el total de características disponibles.

```
bagging <- randomForest(medv ~., data = Boston, subset = -index, mtray = ncol(Boston)-1, importance = Total t
```

El error de test del modelo bagging es ¿Esto cómo es?.

Apartado c)

Ahora vamos a ajustar un RandomForest.

```
randomFor <- randomForest(medv ~., data = Boston, subset = -index, importance = TRUE)
randomFor.error <- "¿Esto cómo es?"</pre>
```

El número de árboles usado es 500. El error de test es ¿Esto cómo es?.

La diferencia con bagging es ...

Apartado d)

Ajustamos un modelo de regresión con Boosting.

```
boosting <- gbm(medv~., data = Boston.train, distribution = "gaussian")
pred <- predict(boosting, Boston.test, n.trees = 100)
boosting.error <- "¿Esto cómo es?"</pre>
```

El error de test es ¿Esto cómo es?.

La diferencia con bagging y randomForest es...

Ejercicio 4

```
attach(OJ)
```

Apartado a)

Cogemos una muestra aleatoria de 800 elementos y lo usamos como training.

```
index <- sample(nrow(OJ), 800)
OJ.train <- OJ[index,]
OJ.test <- OJ[-index,]</pre>
```

Ajustamos un árbol con la variable Purchase como objetivo.

```
model.tree <- tree(Purchase ~ ., data = OJ.train)</pre>
```

Apartado b)

Veamos un resumen del árbol.

```
summary(model.tree)
```

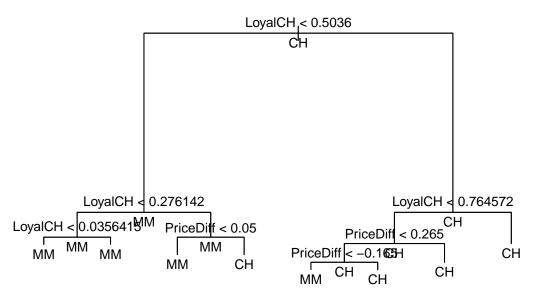
```
##
## Classification tree:
## tree(formula = Purchase ~ ., data = OJ.train)
## Variables actually used in tree construction:
## [1] "LoyalCH" "PriceDiff"
## Number of terminal nodes: 8
## Residual mean deviance: 0.7551 = 598 / 792
## Misclassification error rate: 0.1638 = 131 / 800
```

El número de nodos terminales es de 8, y tiene un error del 16.38%. Completar.

Apartado c)

Dibujamos el árbol obtenido.

```
plot(model.tree, main="Classification tree")
text(model.tree, all=TRUE, cex=.8)
```



Interpretar.

Apartado d)

Aplicamos el árbol a nuestros datos de test.

```
prediction.tree <- predict(model.tree, OJ.test)
prediction.tree</pre>
```

```
##
                СН
                            MM
## 2
        0.69767442 0.30232558
##
  9
        0.96456693 0.03543307
##
   13
        0.96456693 0.03543307
        0.94444444 0.0555556
##
   14
##
  20
        0.59433962 0.40566038
##
  21
        0.9444444 0.0555556
##
   22
        0.94444444 0.0555556
        0.96456693 0.03543307
##
  38
##
   39
        0.20987654 0.79012346
##
   43
        0.96456693 0.03543307
##
   44
        0.96456693 0.03543307
        0.96456693 0.03543307
##
  49
##
  52
        0.69767442 0.30232558
## 53
        0.96456693 0.03543307
##
   54
        0.96456693 0.03543307
##
   56
        0.9444444 0.0555556
##
   59
        0.96456693 0.03543307
##
   62
        0.96456693 0.03543307
##
        0.69767442 0.30232558
   64
##
   68
        0.69767442 0.30232558
##
  70
        0.33333333 0.66666667
##
   74
        0.96456693 0.03543307
##
        0.96456693 0.03543307
  77
        0.96456693 0.03543307
   78
##
  83
        0.96456693 0.03543307
## 88
        0.69767442 0.30232558
```

```
## 90
        0.96456693 0.03543307
## 91
        0.59433962 0.40566038
## 93
        0.59433962 0.40566038
## 96
        0.69767442 0.30232558
## 98
        0.69767442 0.30232558
        0.96456693 0.03543307
## 102
        0.96456693 0.03543307
## 109
## 110
        0.96456693 0.03543307
## 112
        0.96456693 0.03543307
## 118
        0.96456693 0.03543307
## 121
        0.96456693 0.03543307
## 125
        0.96456693 0.03543307
## 126
        0.96456693 0.03543307
## 128
        0.96456693 0.03543307
## 137
        0.96456693 0.03543307
## 144
        0.20987654 0.79012346
## 151
        0.18260870 0.81739130
  166
        0.96456693 0.03543307
        0.96456693 0.03543307
  167
  168
        0.96456693 0.03543307
## 171
        0.96456693 0.03543307
        0.96456693 0.03543307
## 178
        0.96456693 0.03543307
## 179
        0.96456693 0.03543307
## 191
## 200
        0.96456693 0.03543307
  201
        0.96456693 0.03543307
## 203
        0.94444444 0.05555556
## 211
        0.96456693 0.03543307
## 219
        0.96456693 0.03543307
## 223
        0.18260870 0.81739130
## 225
        0.59433962 0.40566038
##
  226
        0.59433962 0.40566038
   228
        0.59433962 0.40566038
## 235
        0.69767442 0.30232558
## 243
        0.96456693 0.03543307
## 246
        0.96456693 0.03543307
## 248
        0.96456693 0.03543307
## 250
        0.96456693 0.03543307
## 251
        0.96456693 0.03543307
        0.96456693 0.03543307
## 253
        0.59433962 0.40566038
## 271
## 272
        0.20987654 0.79012346
## 275
        0.01785714 0.98214286
## 277
        0.01785714 0.98214286
## 279
        0.01785714 0.98214286
## 292
        0.01785714 0.98214286
## 294
        0.01785714 0.98214286
## 297
        0.20987654 0.79012346
## 299
        0.59433962 0.40566038
## 304
        0.59433962 0.40566038
        0.59433962 0.40566038
## 311
## 317
        0.96456693 0.03543307
## 318
       0.94444444 0.05555556
## 321 0.69767442 0.30232558
```

```
## 322
        0.69767442 0.30232558
## 328
        0.69767442 0.30232558
  333
        0.18260870 0.81739130
  338
        0.18260870 0.81739130
##
   346
        0.96456693 0.03543307
        0.96456693 0.03543307
##
  347
        0.96456693 0.03543307
   348
## 352
        0.96456693 0.03543307
##
   354
        0.33333333 0.66666667
##
   359
        0.59433962 0.40566038
   363
        0.20987654 0.79012346
        0.59433962 0.40566038
##
   367
##
   371
        0.20987654 0.79012346
        0.59433962 0.40566038
##
   375
  377
        0.18260870 0.81739130
##
##
  378
        0.18260870 0.81739130
        0.18260870 0.81739130
##
   385
   389
        0.18260870 0.81739130
        0.18260870 0.81739130
##
   397
   398
        0.59433962 0.40566038
## 407
        0.20987654 0.79012346
        0.59433962 0.40566038
## 410
## 422
        0.01785714 0.98214286
        0.33333333 0.66666667
## 426
## 431
        0.18260870 0.81739130
## 433
        0.20987654 0.79012346
## 434
        0.33333333 0.66666667
## 435
        0.20987654 0.79012346
## 436
        0.59433962 0.40566038
## 438
        0.20987654 0.79012346
## 440
        0.59433962 0.40566038
## 444
        0.96456693 0.03543307
## 452
        0.59433962 0.40566038
        0.59433962 0.40566038
## 461
## 463
        0.69767442 0.30232558
        0.9444444 0.0555556
## 464
  466
        0.96456693 0.03543307
## 467
        0.96456693 0.03543307
        0.96456693 0.03543307
## 469
        0.96456693 0.03543307
## 470
        0.59433962 0.40566038
## 474
## 475
        0.18260870 0.81739130
## 480
        0.94444444 0.05555556
##
  483
        0.94444444 0.05555556
## 486
        0.9444444 0.0555556
## 489
        0.96456693 0.03543307
## 493
        0.96456693 0.03543307
## 497
        0.20987654 0.79012346
## 506
        0.96456693 0.03543307
## 510
        0.96456693 0.03543307
        0.96456693 0.03543307
## 517
## 519
        0.59433962 0.40566038
## 524
        0.59433962 0.40566038
## 529
       0.69767442 0.30232558
```

```
## 532
      0.69767442 0.30232558
## 533
       0.9444444 0.0555556
## 541
       0.59433962 0.40566038
## 542
       0.59433962 0.40566038
## 546
       0.18260870 0.81739130
       0.18260870 0.81739130
## 547
       0.18260870 0.81739130
## 549
## 551
       0.18260870 0.81739130
##
  554
       0.18260870 0.81739130
## 555
       0.18260870 0.81739130
  559
       0.20987654 0.79012346
       0.9444444 0.0555556
## 565
##
  567
       0.20987654 0.79012346
       0.59433962 0.40566038
## 569
## 570
       0.59433962 0.40566038
## 571
       0.18260870 0.81739130
       0.9444444 0.0555556
## 582
  584
       0.96456693 0.03543307
  585
       0.96456693 0.03543307
##
  586
       0.96456693 0.03543307
##
  592
       0.94444444 0.05555556
  596
       0.96456693 0.03543307
       0.96456693 0.03543307
## 598
       0.96456693 0.03543307
## 599
## 600
       0.96456693 0.03543307
  602
       0.96456693 0.03543307
  607
       0.96456693 0.03543307
##
##
  608
       0.96456693 0.03543307
       0.96456693 0.03543307
## 610
## 611
       0.9444444 0.0555556
## 615
       0.69767442 0.30232558
##
  619
       0.96456693 0.03543307
##
  621
       0.96456693 0.03543307
  624
       0.96456693 0.03543307
##
  646
        0.69767442 0.30232558
       0.96456693 0.03543307
##
  648
  657
        0.96456693 0.03543307
  659
       0.96456693 0.03543307
##
       0.96456693 0.03543307
##
  660
       0.20987654 0.79012346
##
  668
       0.69767442 0.30232558
  674
  690
       0.18260870 0.81739130
##
##
  691
       0.01785714 0.98214286
  692
       0.01785714 0.98214286
## 693
       0.01785714 0.98214286
## 700
       0.01785714 0.98214286
## 705
       0.01785714 0.98214286
       0.01785714 0.98214286
## 711
## 712
       0.01785714 0.98214286
## 723
       0.01785714 0.98214286
       0.01785714 0.98214286
## 724
## 732
       0.20987654 0.79012346
## 737
       0.20987654 0.79012346
## 738 0.59433962 0.40566038
```

```
## 743 0.9444444 0.05555556
## 745
        0.33333333 0.66666667
## 747
        0.33333333 0.66666667
##
  752
        0.59433962 0.40566038
   768
        0.96456693 0.03543307
        0.20987654 0.79012346
##
  771
        0.59433962 0.40566038
  772
## 776
        0.69767442 0.30232558
##
  779
        0.59433962 0.40566038
## 785
        0.18260870 0.81739130
  786
        0.18260870 0.81739130
  789
        0.59433962 0.40566038
##
##
  791
        0.59433962 0.40566038
        0.59433962 0.40566038
## 802
## 803
        0.9444444 0.0555556
## 806
        0.94444444 0.05555556
        0.96456693 0.03543307
## 810
## 812
        0.96456693 0.03543307
        0.96456693 0.03543307
## 813
## 816
        0.96456693 0.03543307
## 820
        0.96456693 0.03543307
## 821
        0.96456693 0.03543307
## 823
        0.96456693 0.03543307
## 824
        0.96456693 0.03543307
## 825
        0.96456693 0.03543307
  830
        0.96456693 0.03543307
## 831
        0.96456693 0.03543307
##
   833
        0.18260870 0.81739130
        0.59433962 0.40566038
## 837
## 851
        0.96456693 0.03543307
## 854
        0.96456693 0.03543307
##
   859
        0.96456693 0.03543307
##
   865
        0.59433962 0.40566038
        0.69767442 0.30232558
##
  868
  871
        0.69767442 0.30232558
        0.33333333 0.66666667
## 873
## 876
        0.9444444 0.0555556
## 877
        0.94444444 0.05555556
## 878
        0.96456693 0.03543307
        0.96456693 0.03543307
## 882
        0.94444444 0.05555556
  893
## 896
        0.96456693 0.03543307
  899
        0.96456693 0.03543307
## 906
        0.18260870 0.81739130
## 916
        0.59433962 0.40566038
## 918
        0.69767442 0.30232558
## 924
        0.33333333 0.66666667
## 928
        0.18260870 0.81739130
## 937
        0.18260870 0.81739130
## 940
        0.18260870 0.81739130
        0.01785714 0.98214286
## 944
## 949
        0.01785714 0.98214286
## 950
        0.01785714 0.98214286
## 954 0.01785714 0.98214286
```

```
## 958 0.20987654 0.79012346
## 961 0.18260870 0.81739130
## 965 0.33333333 0.66666667
## 966 0.59433962 0.40566038
## 975
       0.18260870 0.81739130
## 978 0.18260870 0.81739130
## 980 0.18260870 0.81739130
## 984 0.59433962 0.40566038
## 998
       0.94444444 0.05555556
## 999 0.9444444 0.0555556
## 1000 0.3333333 0.66666667
## 1007 0.18260870 0.81739130
## 1008 0.18260870 0.81739130
## 1009 0.20987654 0.79012346
## 1012 0.69767442 0.30232558
## 1016 0.96456693 0.03543307
## 1022 0.94444444 0.05555556
## 1023 0.94444444 0.05555556
## 1024 0.94444444 0.05555556
## 1025 0.94444444 0.05555556
## 1027 0.96456693 0.03543307
## 1051 0.94444444 0.05555556
## 1056 0.20987654 0.79012346
## 1057 0.18260870 0.81739130
## 1061 0.69767442 0.30232558
## 1064 0.59433962 0.40566038
## 1066 0.9444444 0.05555556
## 1070 0.94444444 0.05555556
```

Valorar resultados.

Apartado e)

Aplicamos la función cv.tree() a los datos de training y veamos qué hace.

```
model.cv.tree <- cv.tree(model.tree, K = 5)</pre>
model.cv.tree
## $size
## [1] 8 7 6 5 4 3 2 1
##
## $dev
## [1] 685.9367 675.8103 675.8103 741.2312 748.6098 791.8806 791.0690
## [8] 1074.7256
##
## $k
                 11.90930 12.21236 28.93961 31.07276 41.24425 51.79661
## [1]
            -Inf
## [8] 297.42355
##
## $method
## [1] "deviance"
##
## attr(,"class")
## [1] "prune"
                       "tree.sequence"
```

Apartado f) (Bonus-4)